

EVIDENCE OF TRANSFER OF CLAIM

TO: Clerk, United States Bankruptcy Court, Southern District of New York

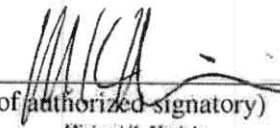
AND TO: Two Sigma Horizon Portfolio, LLC

Two Sigma Horizon Portfolio, LLC, a limited liability company, having offices located at c/o Two Sigma Investments, LLC, 379 West Broadway, Floor 5, New York, New York 10012 ("**Seller**"), for good and valuable consideration, the receipt and sufficiency of which are hereby acknowledged and pursuant to the terms of an Assignment of Claim agreement dated as of the date hereof, does hereby certify that it has unconditionally and irrevocably sold, transferred and assigned to **JPMorgan Chase Bank, N.A.**, with offices located at c/o J.P. Morgan Securities LLC, Mail Code: NY1-M138, 383 Madison Avenue, Floor 37, New York, New York 10179, ATTN: Jeffrey L. Panzo ("**Buyer**"), all right, title and interest in and to the claims of Seller against LEHMAN BROTHERS HOLDINGS INC., et al. in the amount of \$415,385, docketed as Claim No. 66403 which amended Claim No. 28408 (the "**Claim**") in the United States Bankruptcy Court, Southern District of New York, Case No. 08-13555 (JMP) (jointly administered).

Seller hereby waives any notice or hearing requirements imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, and stipulates that an order may be entered recognizing this transfer and sale of the Claim as an unconditional assignment and sale and Buyer herein as the valid owner of the Claim. You are hereby requested to make all future payments and distributions, and to give all notices and other communications, in respect to the Claim to Buyer.

IN WITNESS WHEREOF, dated as set forth below.

Two Sigma Horizon Portfolio, LLC

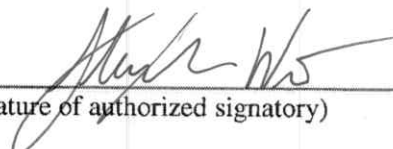
By: 
(Signature of authorized signatory)

Michael K. Maric
Treasurer

Name: Two Sigma Advisers, LLC
Title: Investment Manager

Date: 5.31.13

JPMorgan Chase Bank, N.A.

By: 
(Signature of authorized signatory)

Name: Alexander Wilk
Title: Authorized Signatory

Date: 6-4-13

EVIDENCE OF TRANSFER OF CLAIM

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AND TO: Two Sigma Horizon Portfolio, LLC

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Seller hereby waives any notice or hearing requirements imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, and stipulates that an order may be entered recognizing this transfer and sale of the Claim as an unconditional assignment and sale and Buyer herein as the valid owner of the Claim. You are hereby requested to make all future payments and distributions, and to give all notices and other communications, in respect to the Claim to Buyer.

IN WITNESS WHEREOF, dated as set forth below.

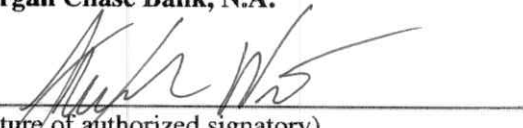
Two Sigma Horizon Portfolio, LLC

By: 
(Signature of authorized signatory)

Name: Michael K. Marmie
Title: Treasurer
Two Sigma Advisers, LLC
Investment Manager

Date: 5-31-13

JPMorgan Chase Bank, N.A.

By: 
(Signature of authorized signatory)

Name: Alexander Wilk
Title: Authorized Signatory

Date: 6-4-13